

Solving of variational inequalities by reducing to the linear complementarity problem

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Abstract

© Published under licence by IOP Publishing Ltd. We study the variational inequalities closely connected with the linear separation problem of the convex polyhedron in the Euclidean space. For solving of these inequalities, we apply the reduction to the linear complementarity problem. Such reduction allows one to solve the variational inequalities with the help of the Matlab software package.

<http://dx.doi.org/10.1088/1757-899X/158/1/012033>
